

Comparison of modelled and standardised RWA at risk level as of March 31, 2026

(in million yen, %)

CMS1: Comparison of modelled and standardised RWA at risk level (Mitsubishi UFJ Financial Group)					
Basel III Template No.		a	b	c	d
		RWA			
		RWA for modelled approaches that banks have supervisory approval to use	RWA for portfolios where standardised approaches are used	Total Actual RWA (a + b) (ie RWA which banks report as current requirements)	RWA calculated using full standardised approach (ie used in the base of the output floor)
1	Credit risk (excluding counterparty credit risk)	45,461,379	26,281,561	71,742,940	135,248,741
2	Counterparty credit risk	1,788,885	3,523,218	5,312,103	8,930,041
3	Credit valuation adjustment		2,553,512	2,553,512	2,553,512
4	Securitisation exposures in the banking book	332,062	4,226,171	4,558,234	4,767,185
5	Market risk	-	2,915,607	2,915,607	2,915,607
6	Operational risk		10,286,141	10,286,141	10,286,141
7	Residual RWA		22,913,220	22,913,220	19,872,535
8	Total	47,582,327	72,699,434	120,281,761	184,573,766